

Reduced-Complexity Models for Network Performance Prediction

R. Srikant and Bruce Hajek
University of Illinois

April 2, 2001

DARPA NMS Workshop

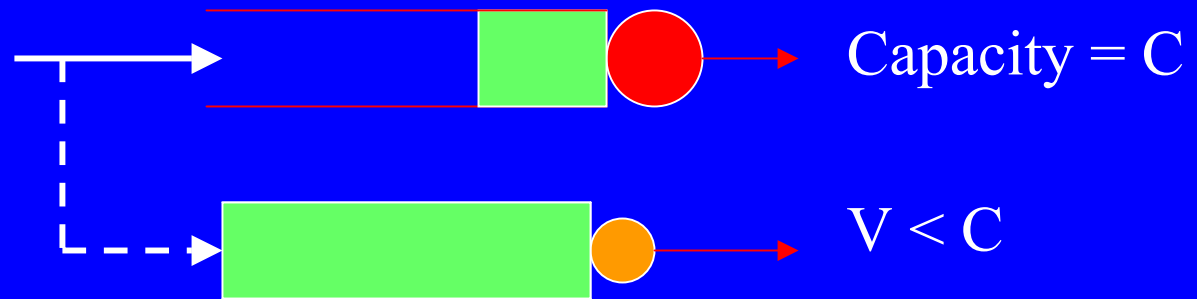
Models

- Stochastic Queueing Models at the Packet Level
- Fluid Models at the Flow Level
- Loss Models at the Connection Level
- Game-Theoretic Models of a Federation of Networks

Recent Results

- AVQ: An adaptive virtual queue algorithm for active queue management (Kunniyur, S)
- Max-Min Fair Multicast Congestion Control (Graves, S, Towsley) (Workshop I)
- Fair Multicast Congestion Control for General Fairness Criteria (Deb, S)
- Comments on Pricing/Performance of Federated Networks (Gopalakrishnan, H)

I. Adaptive Virtual Queue



- Mark packets when virtual queue is full
- How to choose V ? Adapt V according to arrival rate.

Token-bucket implementation

$$\frac{dV}{dt} = \alpha(C - \lambda)$$

$$V(k+1) = [V(k) + \textit{tokens} - \textit{packet_size}]^+$$

- No explicit measurements
- Code to implement this is a few lines

How to choose α ?

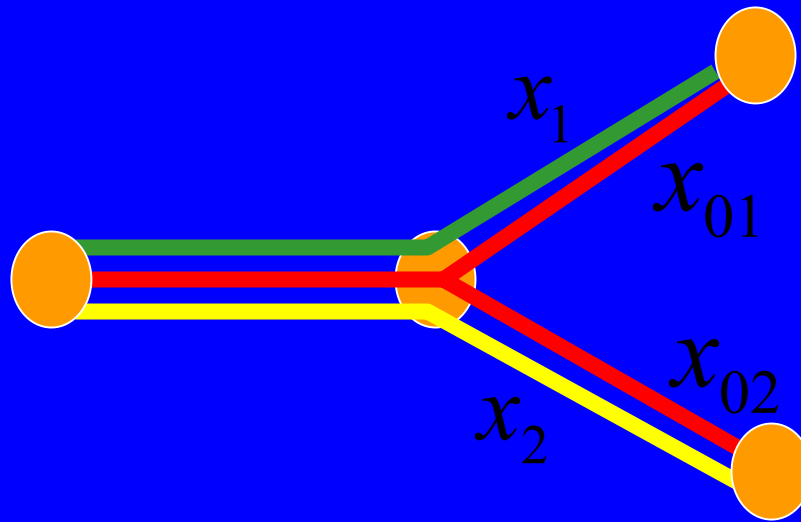
- Fluid model for TCP: delay-differential equation.
- When the delay is zero, the roots of the characteristic equation are in the left-half plane?
- Find the largest value of the delay for which the roots hit the imaginary axis (root locus).

Design

$$f(N, \alpha, d) = 0$$

- Fix N (number of users), d (RTT), gives an upper bound on α for local stability.
- Fix any two parameters, gives a bound on the free parameter.

II. Fair Multicast



$$\max(x_{01}, x_{02}) + x_1 + x_2 \leq C_A$$

Resource Allocation Problem

$$\max \quad U_{01}(x_{01}) + U_{02}(x_{02}) + U_1(x_1) + U_2(x_2)$$

subject to

$$\max(x_{01}, x_{02}) + x_1 + x_2 \leq C_A$$

$$x_{01} + x_1 \leq C_B$$

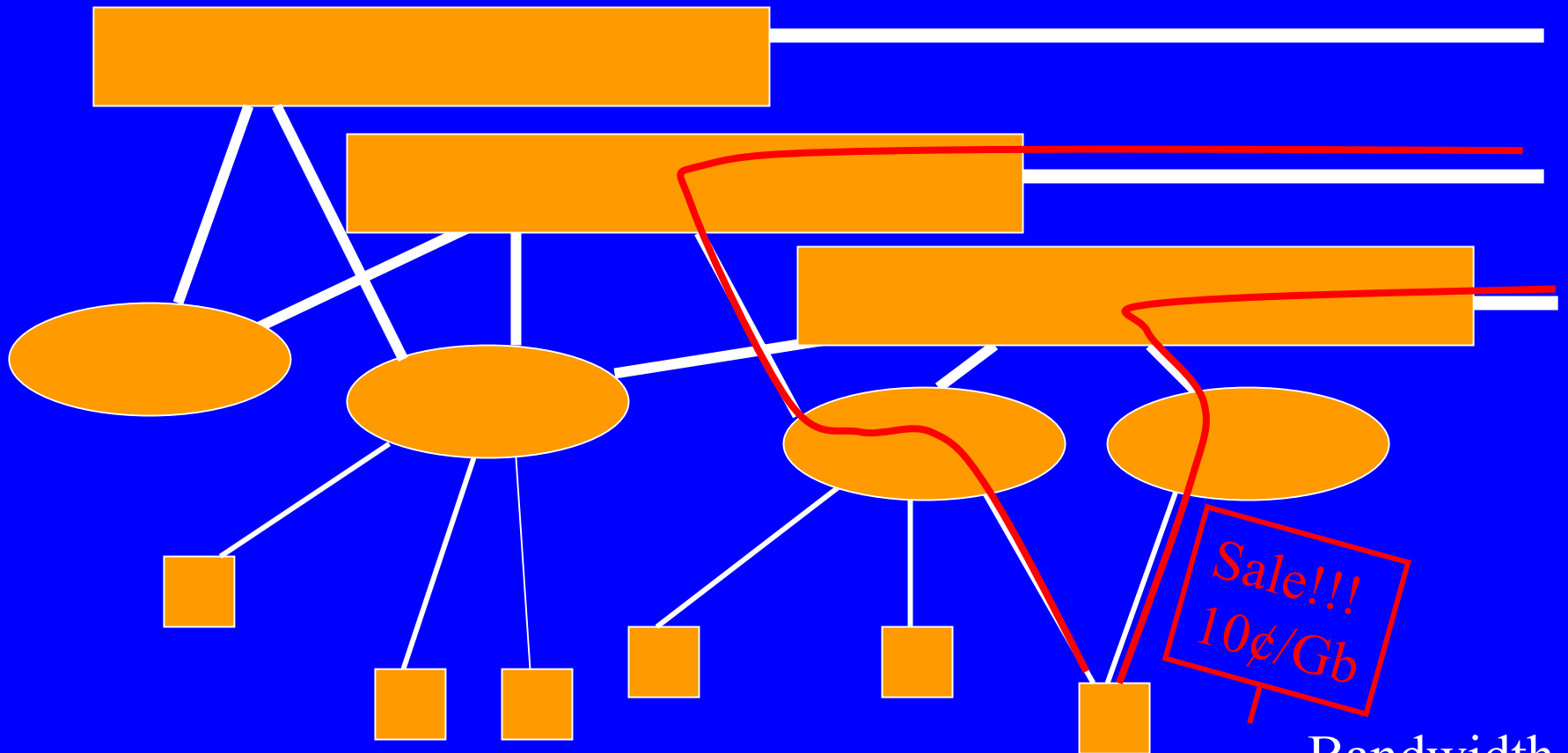
$$x_{02} + x_2 \leq C_C$$

All variables ≥ 0

Multicast Congestion Control

- TCP-type additive increase, multiplicative decrease algorithm
- Send marks only to those receivers that cause congestion at a link. One such receiver is randomly chosen.
- This algorithm converges to a penalty-function version of the convex program.

III. Pricing/Performance for Federated Networks



Bandwidth
brokers

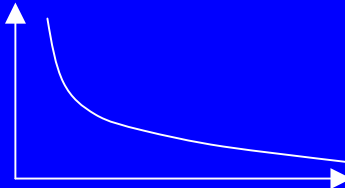
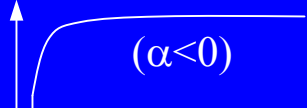
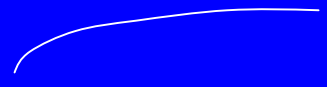
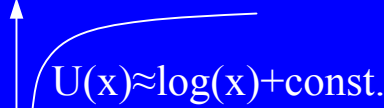

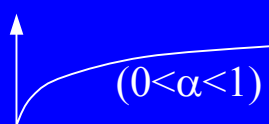

April 2, 2001

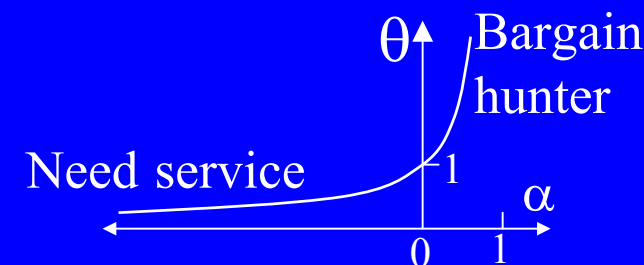
DARPA NMS Workshop

Some simple utility functions

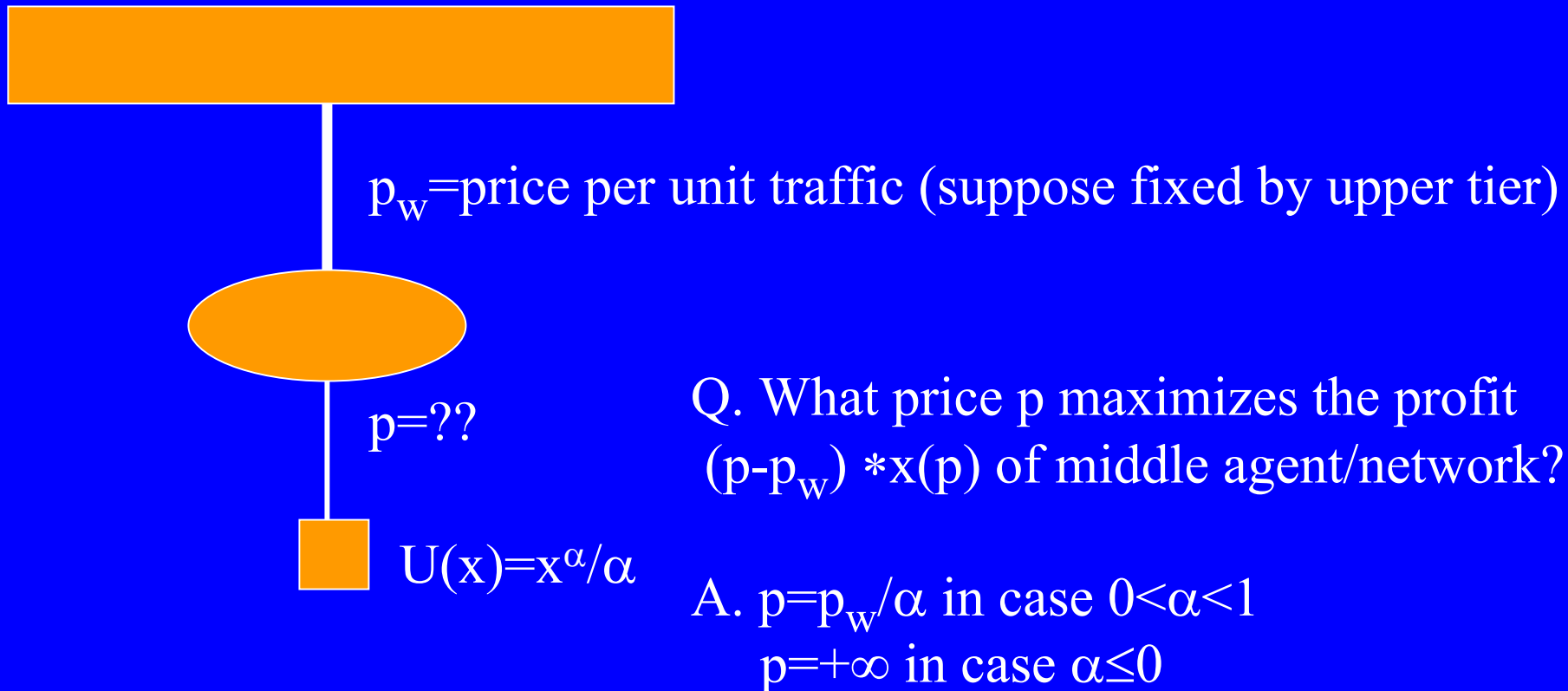
Given U and price p , response is x that maximizes $U(x) - xp$.

Let $0 < \theta < \infty$ and let $\alpha = (\theta - 1)/\theta$

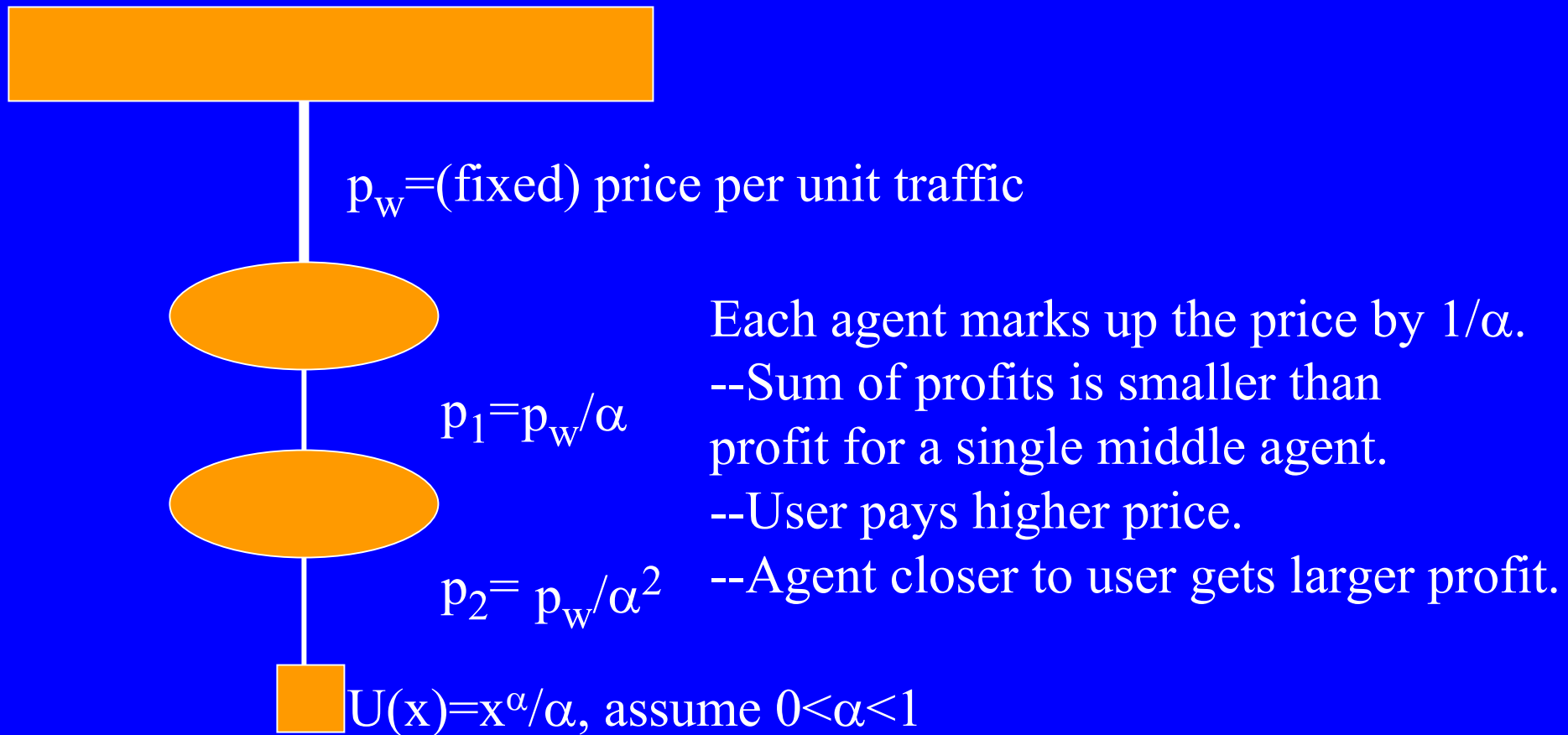
	Response function	Utility function	Expenditure
	$x(p) = p^{-\theta}$	$U(x) = x^\alpha / \alpha$	$p * x(p) = p^{1-\theta}$
$\theta < 1$		 ($\alpha < 0$)	
$\theta = 1$		 $U(x) \approx \log(x) + \text{const.}$	
$\theta > 1$		 ($0 < \alpha < 1$)	



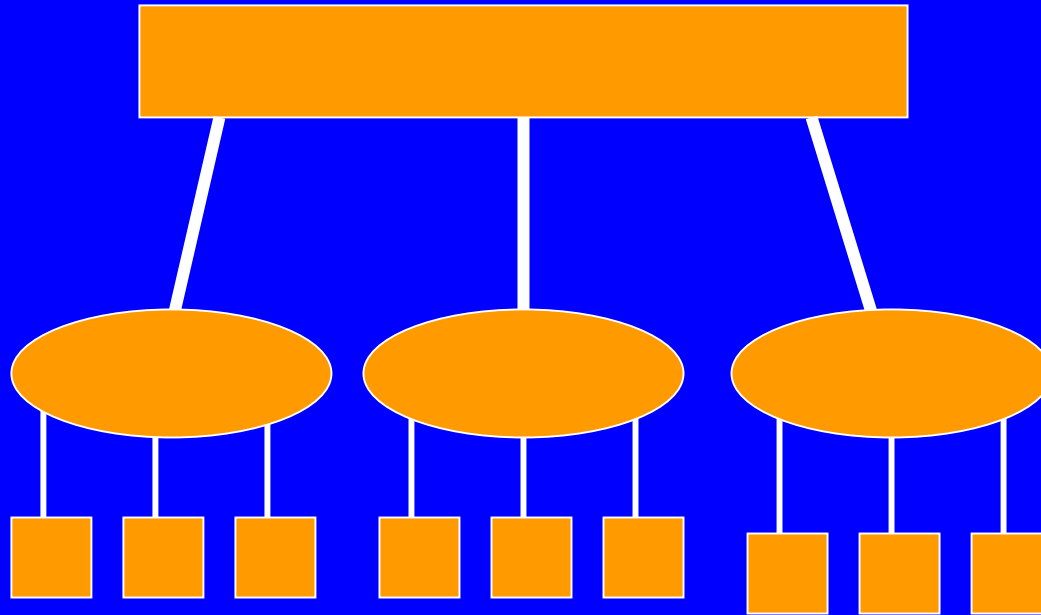
Price mark-up by middle agent



Middle agents in series



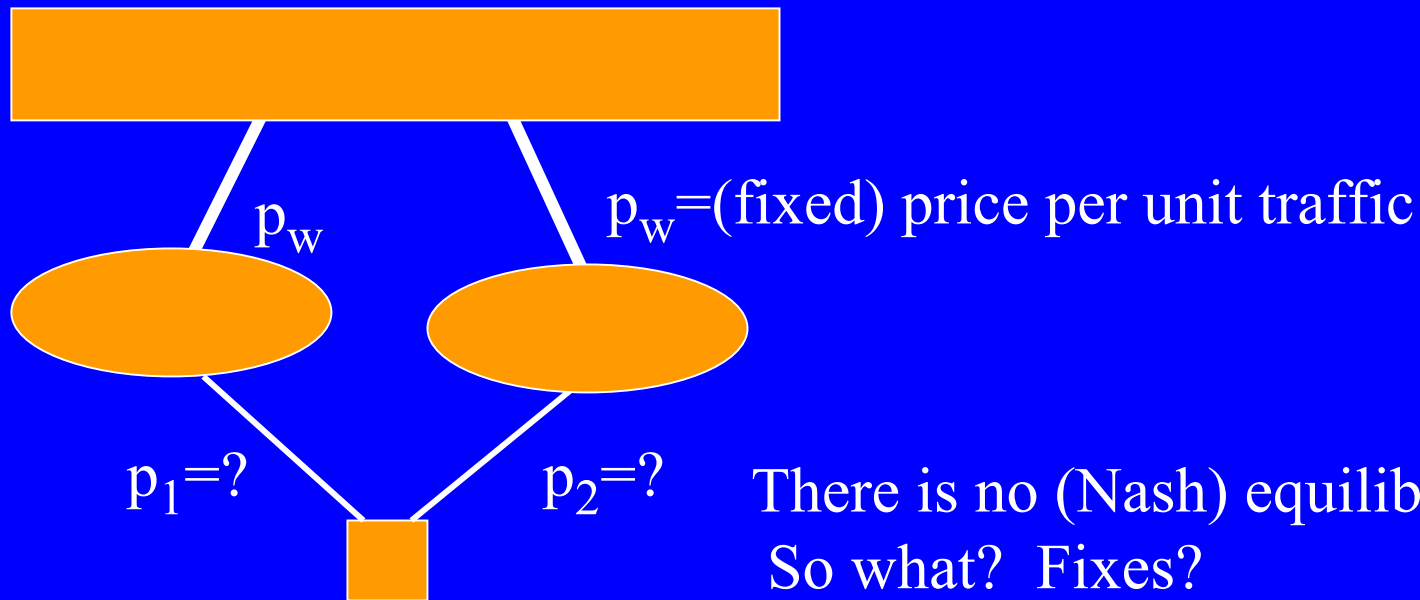
Fixed Path Networks



End users may have a mixture of utility functions.

Each network may have uniform pricing or targeted pricing, but overall effect is typically mixed unless per flow pricing is propagated through the network.

Middle agents in parallel



There is no (Nash) equilibrium.
So what? Fixes?

$U(x) = x^\alpha / \alpha$, use price based routing


(i) If p_w 's are even slightly different, then there is a Nash equilibrium.

(ii) Congestion -- links on a bottleneck are valuable--allocation of a finite resource kicks in. Price to fill.

(iii) Others: slow down oscillations through long-term contracts, delay in pricing information, etc.

(Pricing in federated nets, continued)

Congestion based pricing



Single class,
“core stateless”

Adopt “throughput is the only thing” philosophy. Allow bursty traffic by charging for packets causing congestion.

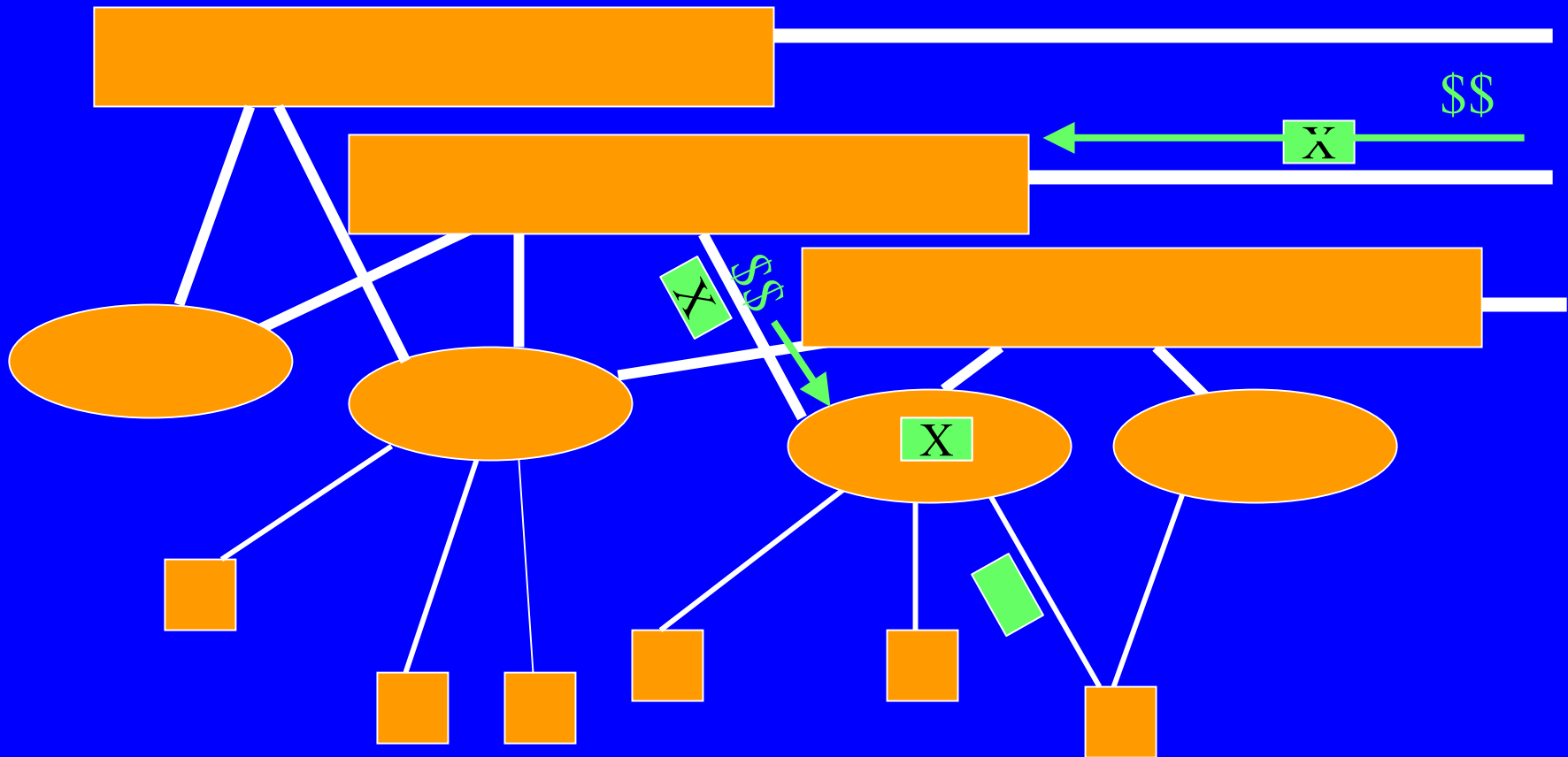
Multiple classes
(Diff serve)

Provide low delay for premium charge rate.

Per flow
QoS (ATM,IS)

Charge for QoS given input traffic constraints.

Paying Networks for Marks



April 2, 2001

DARPA NMS Workshop

Parting thought on pricing

Q. Can the network utility be maximized if individual networks charge for congestion in order to control throughput to maximize their profits?

A. Perhaps.

- Competition for upper tier networks,
Keeps price near second lowest cost
Counters essentially unlimited bandwidth
Dampen oscillations by contracts
- Price to adjust demand to supply at bottlenecks

Summary

The work involves a hierarchy of network models.

- Stochastic Queueing Models at the Packet Level
- Fluid Models at the Flow Level
- Loss Models at the Connection Level
- Game-Theoretic Models of a Federation of Networks